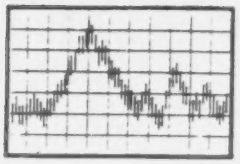

OPEN INTEREST REPORT

DECEMBER 1991

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OPEN INTEREST OF LAST TRADING DAY

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	DECEMBER 1990	DECEMBER 1991	PERCENT CHANGE
Wheat	46,972	52,531	11.83%
Corn	205,520	224,544	9.26%
Oats	11,576	9,540	−17.59%
Soybeans	116,525	106,330	−8.75%
Soybean Oil	72,842	64,863	−10.95%
Soybean Meal	63,842	67,580	5.86%
Diammonium Phosphate		687	
Silver (1,000 oz)	10,289	5,673	−44.86%
Gold (kilo)	490	323	−34.08%
Silver (5,000 oz)	121	82	−32.23%
Gold (100 oz)	519	0	−100.00%
T–Bonds	218,502	288,075	31.84%
T–Notes (10 year)	70,978	101,394	42.85%
T–Notes (5 Year)	87,612	92,611	5.71%
T–Notes (2 Year)	5,836	15,797	170.68%
Cash 2 Year T–Note		0	
Municipal Bond	11,588	21,427	84.91%
Mortgage Backed 9.5%	290	0	−100.00%
Mortgage Backed 9.0%	22	0	
Mortgage Backed 8.5%		0	
Mortgage Backed 8.0%		95	
3 Year Swaps		442	
5 Year Swaps		493	
30 Day Interest	7,675	8,016	4.44%
MMI Maxi	9,202	5,033	−45.31%
CHICAGO BOARD OF TRADE	**940,401**	**1,065,536**	**13.31%**
Live Hogs (40,000#)	22,900	18,450	−19.43%
Pork Bellies (40,000#)	12,047	12,223	1.46%
Broilers		432	
Live Cattle (40,000#)	71,418	68,699	−3.81%
Feeder Cattle (44,000)	12,123	9,544	−21.27%
Lumber	1,967	1,448	−26.39%
T–Bills (90–day)	51,536	48,024	−6.81%
Eurodollar (3–month)	599,602	1,023,155	70.64%
One Month LIBOR	9,177	18,414	100.65%
BP/DM Cross		30	
DM/JY Cross		58	
DM/SF Cross		39	
British Pound	25,426	20,576	−19.07%
Canadian Dollar	22,712	20,540	−9.56%
Deutschemark	42,712	54,472	27.53%
Japanese Yen	44,250	59,874	35.31%
Swiss Franc	33,971	26,301	−22.58%
Australian Dollar	1,894	868	−54.17%
Nikkei 225	3,924	13,212	
S&P 500 Index	140,146	140,849	0.50%
CHICAGO MERCANTILE EXCHANGE	**1,095,805**	**1,537,208**	**40.28%**

	DECEMBER 1990	DECEMBER 1991	PERCENT CHANGE
Rice, Rough	2,538	1,894	−25.37%
CHICAGO RICE & COTTON EXCHANGE	**2,538**	**1,894**	**−25.37%**
Coffee "C"	40,238	43,121	7.16%
Sugar #11	108,743	94,598	−13.01%
Sugar #14	12,113	7,498	−38.10%
Cocoa (10 M tons)	41,686	52,803	26.67%
Euro−Diff Coffee		0	
COFFEE SUGAR & COCOA EXCH	**202,780**	**198,020**	**−2.35%**
Silver (5,000 oz)	84,343	96,843	14.82%
Gold (100 oz)	107,610	114,144	6.07%
Aluminum	0	0	
High Grade Copper	35,783	43,334	21.10%
COMMODITY EXCHANGE	**227,736**	**254,321**	**11.67%**
Wheat	26,628	34,910	31.10%
Grain Sorghum	38	0	−100.00%
Value Line Index	1,361	1,810	32.99%
Mini Value Line	160	269	68.13%
KANSAS CITY BOARD OF TRADE	**28,187**	**36,989**	**31.23%**
Wheat (1,000 bu)	3,049	4,960	62.68%
Corn (1,000 bu)	4,433	8,349	88.34%
Oats (1,000 bu)	230	65	−71.74%
Soybeans (1,000 bu)	15,794	13,160	−16.68%
Soybean Meal New	501	368	−26.55%
Live Cattle (20,000#)	217	183	−15.67%
Live Hogs (15,000#)	345	275	−20.29%
New York Silver	501	2,318	362.67%
New York Gold	338	473	39.94%
Platinum	18	55	205.56%
T−Bonds ($50,000)	8,467	10,770	27.20%
T−Bills ($500,000)	19	30	57.89%
T−Notes	0	0	
British Pound	230	256	11.30%
Swiss Franc	288	205	−28.82%
Deutschemark	599	835	39.40%
Japanese Yen	370	219	−40.81%
Canadian Dollar	41	33	−19.51%
MIDAMERICA COMMODITY EXCH	**35,440**	**42,554**	**20.07%**

	DECEMBER 1990	DECEMBER 1991	PERCENT CHANGE
Wheat (5,000 bu)	9,980	15,200	52.30%
White Wheat (5,000 bu)	106	359	238.68%
Oats	2	40	1900.00%
MINNEAPOLIS GRAIN EXCHANGE	**10,088**	**15,599**	**54.63%**
Cotton	41,944	34,946	−16.68%
Orange Juice, Fzn. Conc.	8,147	8,728	7.13%
U.S. Dollar Index	6,938	5,144	−25.86%
European Currency Unit	118	10	−91.53%
5 Year U.S. Treasury Note	58	0	−100.00%
2 Year U.S. Treasury Note	0	0	
NEW YORK COTTON EXCHANGE	**57,205**	**48,828**	**−14.64%**
NYSE Composite Index	3,899	5,010	28.49%
Cmdty Rsrch Bureau Index	1,374	1,313	−4.44%
T−Bond (30 Year)	1	0	−100.00%
NEW YORK FUTURES EXCHANGE	**5,274**	**6,323**	**19.89%**
Palladium	4,577	3,665	−19.93%
Platinum	16,089	15,238	−5.29%
No. 2 Heating Oil, NY	72,444	113,559	56.75%
Unleaded Reg Gas. NY	53,328	123,103	130.84%
Crude Oil	219,473	285,921	30.28%
Propane	2,546	1,970	−22.62%
Natural Gas	9,064	18,352	102.47%
NEW YORK MERCANTILE EXCHANGE	**377,521**	**561,808**	**48.82%**
TOTAL	**2,982,975**	**3,769,080**	**26.35%**